



**Financial products Markup Language**

## **FpML 4.2 - Trade Execution Component Definitions**

## ***Version: 4.2***

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### **Document built**

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## ***1 Global Complex Types***

## 1.1 CancelTradeConfirmation

### 1.1.1 Description:

A type defining the content model for a message requesting that a previously requested TradeConfirmation process be cancelled.

### 1.1.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RequestMessage)

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

**partyTradeIdentifier** (exactly one occurrence; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

**party** (exactly one occurrence; of the type Party) An entity having a role in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, etc.

### 1.1.3 Used by:

### 1.1.4 Derived Types:

### 1.1.5 Figure:

### 1.1.6 Schema Fragment:

```
<xsd:complexType name="CancelTradeConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that a
      previously requested TradeConfirmation process be cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade reference identifier(s) allocated to the trade
              by the parties involved.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An entity having a role in a trade lifecycle. For
              example, the principal parties obligated to make payments
              from time to time during the term of the trade, but may
              include other parties involved in, or incidental to, the
              trade, such as parties acting in the role of novation
              transferor/transferee, broker, calculation agent, etc.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



## 1.2 CancelTradeMatch

### 1.2.1 Description:

A type defining the content model for a message requesting that a previously requested TradeMatch process be cancelled.

### 1.2.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RequestMessage)

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

**partyTradeIdentifier** (exactly one occurrence; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

**party** (exactly one occurrence; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.2.3 Used by:

### 1.2.4 Derived Types:

### 1.2.5 Figure:

### 1.2.6 Schema Fragment:

```
<xsd:complexType name="CancelTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that a
      previously requested TradeMatch process be cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade reference identifier(s) allocated to the trade
              by the parties involved.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.3 ConfirmationCancelled

### 1.3.1 Description:

A type defining the content model for the message generated in response to a CancelConfirmation request under normal circumstances.

### 1.3.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type ResponseMessage)

- A type refining the generic message content model to make it specific to response messages.

**tradeIdentifier** (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

**party** (exactly one occurrence; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.3.3 Used by:

### 1.3.4 Derived Types:

### 1.3.5 Figure:

### 1.3.6 Schema Fragment:

```
<xsd:complexType name="ConfirmationCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for the message generated in
      response to a CancelConfirmation request under normal
      circumstances.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.4 ConfirmTrade

### 1.4.1 Description:

A type defining the content model for a message that indicates acceptance of a previously matched trade.

### 1.4.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RequestMessage)

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

**partyTradeIdentifier** (exactly one occurrence; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

**party** (exactly one occurrence; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.4.3 Used by:

### 1.4.4 Derived Types:

### 1.4.5 Figure:

### 1.4.6 Schema Fragment:

```
<xsd:complexType name="ConfirmTrade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message that indicates
      acceptance of a previously matched trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade reference identifier(s) allocated to the trade
              by the parties involved.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.5 ModifyTradeConfirmation

### 1.5.1 Description:

A type defining the content model for a message requesting that the details of a trade previously sent for confirmation be changed.

### 1.5.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RequestMessage)

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.5.3 Used by:

### 1.5.4 Derived Types:

### 1.5.5 Figure:

### 1.5.6 Schema Fragment:

```
<xsd:complexType name="ModifyTradeConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the details of a trade previously sent for confirmation be
      changed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.6 ModifyTradeMatch

### 1.6.1 Description:

A type defining the content of a message requesting that the details of a trade previously sent for matching be modified.

### 1.6.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RequestMessage)

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.6.3 Used by:

### 1.6.4 Derived Types:

### 1.6.5 Figure:

### 1.6.6 Schema Fragment:

```
<xsd:complexType name="ModifyTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content of a message requesting that the
      details of a trade previously sent for matching be modified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.7 RequestTradeConfirmation

### 1.7.1 Description:

A type defining the content model for a message requesting that the contained trade be put forward for matching and confirmation.

### 1.7.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RequestMessage)

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.7.3 Used by:

### 1.7.4 Derived Types:

### 1.7.5 Figure:

### 1.7.6 Schema Fragment:

```
<xsd:complexType name="RequestTradeConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the contained trade be put forward for matching and confirmation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.8 RequestTradeMatch

### 1.8.1 Description:

A type defining the content model for a message requesting that the contained trade be put forward for matching.

### 1.8.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RequestMessage)

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.8.3 Used by:

### 1.8.4 Derived Types:

### 1.8.5 Figure:

### 1.8.6 Schema Fragment:

```
<xsd:complexType name="RequestTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the contained trade be put forward for matching.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.9 TradeAffirmation

### 1.9.1 Description:

A type defining the content model for a message that indicates that a trade is considered affirmed by the sender.

### 1.9.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type NotificationMessage)

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.9.3 Used by:

### 1.9.4 Derived Types:

### 1.9.5 Figure:

### 1.9.6 Schema Fragment:

```
<xsd:complexType name="TradeAffirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message that indicates
      that a trade is considered affirmed by the sender.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



## 1.10 TradeAffirmed

### 1.10.1 Description:

A type defining the content model for a message generated when a party confirms that a trade is affirmed.

### 1.10.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type ResponseMessage)

- A type refining the generic message content model to make it specific to response messages.

**tradeIdentifier** (one or more occurrences; of the type TradeIdentifier) An instance of a unique trade identifier.

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.10.3 Used by:

### 1.10.4 Derived Types:

### 1.10.5 Figure:

### 1.10.6 Schema Fragment:

```
<xsd:complexType name="TradeAffirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message generated when a
      party confirms that a trade is affirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.11 TradeAlleged

### 1.11.1 Description:

A type defining the content model for a message sent by a confirmation provider when it believes that one party has been tardy in providing its side of a transaction.

### 1.11.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type NotificationMessage)

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

**tradeIdentifier** (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

**bestFitTradeId** (zero or more occurrences; of the type TradeIdentifier) A trade identifier for a transaction that closely resembles the characteristics of the trade under consideration.

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.11.3 Used by:

### 1.11.4 Derived Types:

### 1.11.5 Figure:

### 1.11.6 Schema Fragment:

```
<xsd:complexType name="TradeAlleged">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has been
      tardy in providing its side of a transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="bestFitTradeId" type="TradeIdentifier" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A trade identifier for a transaction that closely
              resembles the characteristics of the trade under
              consideration.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        also service an account of a party that is party to the
        trade, but is not itself a party to the trade.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

## 1.12 TradeAlreadyAffirmed

### 1.12.1 Description:

An error response message indicating that a trade has already been affirmed.

### 1.12.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type TradeErrorResponse)

- An abstract trade error response message containing a single trade or trade reference.

### 1.12.3 Used by:

### 1.12.4 Derived Types:

### 1.12.5 Figure:

### 1.12.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyAffirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been affirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse" />
  </xsd:complexContent>
</xsd:complexType>
```

## 1.13 TradeAlreadyCancelled

### 1.13.1 Description:

An error response message indicating that a trade has already been cancelled.

### 1.13.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type TradeErrorResponse)

- An abstract trade error response message containing a single trade or trade reference.

### 1.13.3 Used by:

### 1.13.4 Derived Types:

### 1.13.5 Figure:

### 1.13.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse" />
  </xsd:complexContent>
</xsd:complexType>
```

## 1.14 TradeAlreadyConfirmed

### 1.14.1 Description:

An error response message indicating that a trade has already been confirmed.

### 1.14.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type TradeErrorResponse)

- An abstract trade error response message containing a single trade or trade reference.

### 1.14.3 Used by:

### 1.14.4 Derived Types:

### 1.14.5 Figure:

### 1.14.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyConfirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been confirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse" />
  </xsd:complexContent>
</xsd:complexType>
```

## 1.15 TradeAlreadyMatched

### 1.15.1 Description:

A type defining the content model for a message sent by a confirmation provider when it believes that one party has repeated a request to confirm a trade.

### 1.15.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type ResponseMessage)

- A type refining the generic message content model to make it specific to response messages.

**tradeIdentifier** (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

**party** (exactly one occurrence; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.15.3 Used by:

### 1.15.4 Derived Types:

### 1.15.5 Figure:

### 1.15.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyMatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.16 TradeAlreadySubmitted

### 1.16.1 Description:

A type defining the content model for a message sent by a confirmation provider when it believes that one party has repeated a request to confirm a trade.

### 1.16.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type ResponseMessage)

- A type refining the generic message content model to make it specific to response messages.

**tradeIdentifier** (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

**party** (exactly one occurrence; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.16.3 Used by:

### 1.16.4 Derived Types:

### 1.16.5 Figure:

### 1.16.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadySubmitted">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



## 1.17 TradeAlreadyTerminated

### 1.17.1 Description:

An error response message indicating that a trade has already been terminated.

### 1.17.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type TradeErrorResponse)

- An abstract trade error response message containing a single trade or trade reference.

### 1.17.3 Used by:

### 1.17.4 Derived Types:

### 1.17.5 Figure:

### 1.17.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyTerminated">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been terminated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse" />
  </xsd:complexContent>
</xsd:complexType>
```

## 1.18 TradeConfirmed

### 1.18.1 Description:

A type defining the content model of a message generated when a trade is determined to be confirmed.

### 1.18.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type NotificationMessage)

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.18.3 Used by:

### 1.18.4 Derived Types:

### 1.18.5 Figure:

### 1.18.6 Schema Fragment:

```
<xsd:complexType name="TradeConfirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a message generated when a
      trade is determined to be confirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.19 TradeErrorResponse

### 1.19.1 Description:

An abstract trade error response message containing a single trade or trade reference.

### 1.19.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type ResponseMessage)

- A type refining the generic message content model to make it specific to response messages.

Either

**trade** (exactly one occurrence; of the type Trade) An element that allows the full details of the trade to be used as a mechanism for identifying the trade for which the post-trade event pertains

Or

**tradeReference** (exactly one occurrence; of the type PartyTradeIdentifiers) A container since an individual trade can be referenced by two or more different partyTradeIdentifier elements - each allocated by a different party.

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.19.3 Used by:

- Complex type: TradeAlreadyAffirmed
- Complex type: TradeAlreadyCancelled
- Complex type: TradeAlreadyConfirmed
- Complex type: TradeAlreadyTerminated

### 1.19.4 Derived Types:

- Complex type: TradeAlreadyAffirmed
- Complex type: TradeAlreadyCancelled
- Complex type: TradeAlreadyConfirmed
- Complex type: TradeAlreadyTerminated

### 1.19.5 Figure:

### 1.19.6 Schema Fragment:

```
<xsd:complexType name="TradeErrorResponse" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract trade error response message containing a single trade
      or trade reference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:group ref="TradeOrTradeReference.model"/>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

```
</xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

## 1.20 TradeMatched

### 1.20.1 Description:

A type defining the content model for a message indicating that a correlation has been made between two transactions.

### 1.20.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type NotificationMessage)

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

**tradeIdentifier** (one or more occurrences; of the type TradeIdentifier) An instance of a unique trade identifier.

**differences** (zero or more occurrences; of the type TradeDifference)

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.20.3 Used by:

### 1.20.4 Derived Types:

### 1.20.5 Figure:

### 1.20.6 Schema Fragment:

```
<xsd:complexType name="TradeMatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message indicating that a
      correlation has been made between two transactions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="differences" type="TradeDifference" minOccurs="0" maxOccurs="unbounded">
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.21 TradeMismatched

### 1.21.1 Description:

A type defining the content model of a message generated when a trade is determined to be mismatched.

### 1.21.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type NotificationMessage)

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

**tradeIdentifier** (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

**bestFitTrade** (zero or more occurrences; of the type BestFitTrade)

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.21.3 Used by:

### 1.21.4 Derived Types:

### 1.21.5 Figure:

### 1.21.6 Schema Fragment:

```
<xsd:complexType name="TradeMismatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a message generated when a
      trade is determined to be mismatched.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="bestFitTrade" type="BestFitTrade" minOccurs="0" maxOccurs="unbounded">
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.22 TradeUnmatched

### 1.22.1 Description:

A type defining the content model of a message generated when a trade is determined to be unmatched.

### 1.22.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type NotificationMessage)

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

**tradeIdentifier** (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

**bestFitTradeId** (zero or more occurrences; of the type TradeIdentifier) A trade identifier for a transaction that closely resembles the characteristics of the trade under consideration.

**party** (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

### 1.22.3 Used by:

### 1.22.4 Derived Types:

### 1.22.5 Figure:

### 1.22.6 Schema Fragment:

```
<xsd:complexType name="TradeUnmatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a message generated when a
      trade is determined to be unmatched.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="bestFitTradeId" type="TradeIdentifier" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A trade identifier for a transaction that closely
              resembles the characteristics of the trade under
              consideration.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```



## 2 Schema listing

```
<xsd:schema targetNamespace="http://www.fpml.org/2005/FpML-4-2" elementFormDefault="qualified"
  <xsd:include schemaLocation="fpml-msg-4-2.xsd"/>
  <xsd:complexType name="CancelTradeConfirmation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content model for a message requesting that
        a previously requested TradeConfirmation process be cancelled.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="RequestMessage">
        <xsd:sequence>
          <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The trade reference identifier(s) allocated to the
                trade by the parties involved.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="party" type="Party">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                An entity having a role in a trade lifecycle. For
                example, the principal parties obligated to make
                payments from time to time during the term of the
                trade, but may include other parties involved in, or
                incidental to, the trade, such as parties acting in the
                role of novation transferor/transferee, broker,
                calculation agent, etc.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="CancelTradeMatch">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content model for a message requesting that
        a previously requested TradeMatch process be cancelled.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="RequestMessage">
        <xsd:sequence>
          <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The trade reference identifier(s) allocated to the
                trade by the parties involved.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="party" type="Party">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The parties relating to the trade. These will include,
                at a minimum, the principal parties obligated to make
                payments from time to time during the term of the
                trade, but may include other parties involved in, or
                incidental to, the trade, such as parties acting in the
                role of novation transferor/transferee, broker,
                calculation agent, accountant, confirmation agent etc.
                In particular, parties paying or receiving fees,
                commissions etc. must be specified if referenced in
                otherPartyPayments. It may also service an account of a
                party that is party to the trade, but is not itself a
                party to the trade.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="ConfirmationCancelled">
    <xsd:annotation>
```

```

<xsd:documentation xml:lang="en">
  A type defining the content model for the message generated in
  reponse to a CancelConfirmation request under normal
  circumstances.
</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="ResponseMessage">
    <xsd:sequence>
      <xsd:element name="tradeIdentifier" type="TradeIdentifier">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An instance of a unique trade identifier.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="party" type="Party">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parties relating to the trade. These will include,
            at a minimum, the principal parties obligated to make
            payments from time to time during the term of the
            trade, but may include other parties involved in, or
            incidental to, the trade, such as parties acting in the
            role of novation transferor/transferee, broker,
            calculation agent, accountant, confirmation agent etc.
            In particular, parties paying or receiving fees,
            commissions etc. must be specified if referenced in
            otherPartyPayments. It may also service an account of a
            party that is party to the trade, but is not itself a
            party to the trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ConfirmTrade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message that indicates
      acceptance of a previously matched trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade reference identifier(s) allocated to the
              trade by the parties involved.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include,
              at a minimum, the principal parties obligated to make
              payments from time to time during the term of the
              trade, but may include other parties involved in, or
              incidental to, the trade, such as parties acting in the
              role of novation transferor/transferee, broker,
              calculation agent, accountant, confirmation agent etc.
              In particular, parties paying or receiving fees,
              commissions etc. must be specified if referenced in
              otherPartyPayments. It may also service an account of a
              party that is party to the trade, but is not itself a
              party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ModifyTradeConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the details of a trade previously sent for confirmation be
    </xsd:documentation>
  </xsd:annotation>

```

```

changed.
</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="RequestMessage">
    <xsd:sequence>
      <xsd:element name="trade" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The root element in an FpML trade document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parties relating to the trade. These will include,
            at a minimum, the principal parties obligated to make
            payments from time to time during the term of the
            trade, but may include other parties involved in, or
            incidental to, the trade, such as parties acting in the
            role of novation transferor/transferee, broker,
            calculation agent, accountant, confirmation agent etc.
            In particular, parties paying or receiving fees,
            commissions etc. must be specified if referenced in
            otherPartyPayments. It may also service an account of a
            party that is party to the trade, but is not itself a
            party to the trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ModifyTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content of a message requesting that the
      details of a trade previously sent for matching be modified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include,
              at a minimum, the principal parties obligated to make
              payments from time to time during the term of the
              trade, but may include other parties involved in, or
              incidental to, the trade, such as parties acting in the
              role of novation transferor/transferee, broker,
              calculation agent, accountant, confirmation agent etc.
              In particular, parties paying or receiving fees,
              commissions etc. must be specified if referenced in
              otherPartyPayments. It may also service an account of a
              party that is party to the trade, but is not itself a
              party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestTradeConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the contained trade be put forward for matching and
      confirmation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>

```

```

<xsd:extension base="RequestMessage">
  <xsd:sequence>
    <xsd:element name="trade" type="Trade">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The root element in an FpML trade document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The parties relating to the trade. These will include,
          at a minimum, the principal parties obligated to make
          payments from time to time during the term of the
          trade, but may include other parties involved in, or
          incidental to, the trade, such as parties acting in the
          role of novation transferor/transferee, broker,
          calculation agent, accountant, confirmation agent etc.
          In particular, parties paying or receiving fees,
          commissions etc. must be specified if referenced in
          otherPartyPayments. It may also service an account of a
          party that is party to the trade, but is not itself a
          party to the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the contained trade be put forward for matching.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include,
              at a minimum, the principal parties obligated to make
              payments from time to time during the term of the
              trade, but may include other parties involved in, or
              incidental to, the trade, such as parties acting in the
              role of novation transferor/transferee, broker,
              calculation agent, accountant, confirmation agent etc.
              In particular, parties paying or receiving fees,
              commissions etc. must be specified if referenced in
              otherPartyPayments. It may also service an account of a
              party that is party to the trade, but is not itself a
              party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAffirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message that indicates
      that a trade is considered affirmed by the sender.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">

```

```

        The root element in an FpML trade document.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parties relating to the trade. These will include,
            at a minimum, the principal parties obligated to make
            payments from time to time during the term of the
            trade, but may include other parties involved in, or
            incidental to, the trade, such as parties acting in the
            role of novation transferor/transferee, broker,
            calculation agent, accountant, confirmation agent etc.
            In particular, parties paying or receiving fees,
            commissions etc. must be specified if referenced in
            otherPartyPayments. It may also service an account of a
            party that is party to the trade, but is not itself a
            party to the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAffirmed">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the content model for a message generated when
            a party confirms that a trade is affirmed.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="ResponseMessage">
            <xsd:sequence>
                <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            An instance of a unique trade identifier.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="party" type="Party" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The parties relating to the trade. These will include,
                            at a minimum, the principal parties obligated to make
                            payments from time to time during the term of the
                            trade, but may include other parties involved in, or
                            incidental to, the trade, such as parties acting in the
                            role of novation transferor/transferee, broker,
                            calculation agent, accountant, confirmation agent etc.
                            In particular, parties paying or receiving fees,
                            commissions etc. must be specified if referenced in
                            otherPartyPayments. It may also service an account of a
                            party that is party to the trade, but is not itself a
                            party to the trade.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlleged">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the content model for a message sent by a
            confirmation provider when it believes that one party has been
            tardy in providing its side of a transaction.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="NotificationMessage">
            <xsd:sequence>
                <xsd:element name="tradeIdentifier" type="TradeIdentifier">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            An instance of a unique trade identifier.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>

```

```

<xsd:element name="bestFitTradeId" type="TradeIdentifier" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A trade identifier for a transaction that closely
      resembles the characteristics of the trade under
      consideration.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="party" type="Party" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parties relating to the trade. These will include,
      at a minimum, the principal parties obligated to make
      payments from time to time during the term of the
      trade, but may include other parties involved in, or
      incidental to, the trade, such as parties acting in the
      role of novation transferor/transferee, broker,
      calculation agent, accountant, confirmation agent etc.
      In particular, parties paying or receiving fees,
      commissions etc. must be specified if referenced in
      otherPartyPayments. It may also service an account of a
      party that is party to the trade, but is not itself a
      party to the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadyAffirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been affirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadyCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadyConfirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been confirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadyMatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The parties relating to the trade. These will include,
    at a minimum, the principal parties obligated to make
    payments from time to time during the term of the
    trade, but may include other parties involved in, or
    incidental to, the trade, such as parties acting in the
    role of novation transferor/transferee, broker,
    calculation agent, accountant, confirmation agent etc.
    In particular, parties paying or receiving fees,
    commissions etc. must be specified if referenced in
    otherPartyPayments. It may also service an account of a
    party that is party to the trade, but is not itself a
    party to the trade.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadySubmitted">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include,
              at a minimum, the principal parties obligated to make
              payments from time to time during the term of the
              trade, but may include other parties involved in, or
              incidental to, the trade, such as parties acting in the
              role of novation transferor/transferee, broker,
              calculation agent, accountant, confirmation agent etc.
              In particular, parties paying or receiving fees,
              commissions etc. must be specified if referenced in
              otherPartyPayments. It may also service an account of a
              party that is party to the trade, but is not itself a
              party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadyTerminated">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been terminated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeConfirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a message generated when a
      trade is determined to be confirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The root element in an FpML trade document.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parties relating to the trade. These will include,
      at a minimum, the principal parties obligated to make
      payments from time to time during the term of the
      trade, but may include other parties involved in, or
      incidental to, the trade, such as parties acting in the
      role of novation transferor/transferee, broker,
      calculation agent, accountant, confirmation agent etc.
      In particular, parties paying or receiving fees,
      commissions etc. must be specified if referenced in
      otherPartyPayments. It may also service an account of a
      party that is party to the trade, but is not itself a
      party to the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeErrorResponse" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract trade error response message containing a single
      trade or trade reference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:group ref="TradeOrTradeReference.model"/>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include,
              at a minimum, the principal parties obligated to make
              payments from time to time during the term of the
              trade, but may include other parties involved in, or
              incidental to, the trade, such as parties acting in the
              role of novation transferor/transferee, broker,
              calculation agent, accountant, confirmation agent etc.
              In particular, parties paying or receiving fees,
              commissions etc. must be specified if referenced in
              otherPartyPayments. It may also service an account of a
              party that is party to the trade, but is not itself a
              party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeMatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message indicating that
      a correlation has been made between two transactions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="differences" type="TradeDifference" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include,

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        at a minimum, the principal parties obligated to make
        payments from time to time during the term of the
        trade, but may include other parties involved in, or
        incidental to, the trade, such as parties acting in the
        role of novation transferor/transferee, broker,
        calculation agent, accountant, confirmation agent etc.
        In particular, parties paying or receiving fees,
        commissions etc. must be specified if referenced in
        otherPartyPayments. It may also service an account of a
        party that is party to the trade, but is not itself a
        party to the trade.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeMismatched">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the content model of a message generated when a
            trade is determined to be mismatched.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="NotificationMessage">
            <xsd:sequence>
                <xsd:element name="tradeIdentifier" type="TradeIdentifier">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            An instance of a unique trade identifier.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="bestFitTrade" type="BestFitTrade" minOccurs="0" maxOccurs="unbound">
                <xsd:element name="party" type="Party" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The parties relating to the trade. These will include,
                            at a minimum, the principal parties obligated to make
                            payments from time to time during the term of the
                            trade, but may include other parties involved in, or
                            incidental to, the trade, such as parties acting in the
                            role of novation transferor/transferee, broker,
                            calculation agent, accountant, confirmation agent etc.
                            In particular, parties paying or receiving fees,
                            commissions etc. must be specified if referenced in
                            otherPartyPayments. It may also service an account of a
                            party that is party to the trade, but is not itself a
                            party to the trade.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeUnmatched">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the content model of a message generated when a
            trade is determined to be unmatched.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="NotificationMessage">
            <xsd:sequence>
                <xsd:element name="tradeIdentifier" type="TradeIdentifier">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            An instance of a unique trade identifier.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="bestFitTradeId" type="TradeIdentifier" minOccurs="0" maxOccurs="unbound">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            A trade identifier for a transaction that closely
                            resembles the characteristics of the trade under
                            consideration.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>

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</xsd:element>
<xsd:element name="party" type="Party" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parties relating to the trade. These will include,
      at a minimum, the principal parties obligated to make
      payments from time to time during the term of the
      trade, but may include other parties involved in, or
      incidental to, the trade, such as parties acting in the
      role of novation transferor/transferee, broker,
      calculation agent, accountant, confirmation agent etc.
      In particular, parties paying or receiving fees,
      commissions etc. must be specified if referenced in
      otherPartyPayments. It may also service an account of a
      party that is party to the trade, but is not itself a
      party to the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
</xsd:schema>

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